

A. 106

To: Lowitt, Ian T[lowitt@lehman.com]; Reilly, Gerard[greilly@lehman.com]; O'Meara, Chris M (NY)[comeara@lehman.com]; Kelly, Martin[martin.kelly@lehman.com]
Cc: McInerney, Lily[lily.mcinerney@lehman.com]; Blackwell, Alastair[ablackwe@lehman.com]; Jones, Craig L[cjones@lehman.com]; Dziemian, Daniel[daniel.dziemian@lehman.com]
From: Pearn, Francis J
Sent: Sun 9/21/2008 8:03:54 PM
Importance: Low
Subject: FW: Net Long Options - 9/18
Categories: urn:content-classes:message

PAGE0.PDF
PAGE0.PDF

Craig Jones provided the OCC statements as of Sept. 22nd for the LBI 074 account. The first statement shows collateral value of \$522 million (cash and government securities) in LBI. The second file details approximately \$2bn of collateral (letters of credit, cash, and securities). Craig and Dan confirmed these balances with the OCC and can answer questions you may have.

-----Original Message-----

From: Jones, Craig L
Sent: Sunday, September 21, 2008 2:19 PM
To: Pearn, Francis J; Tennyson, Peter A; Butryn, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony
Cc: McInerney, Lily
Subject: RE: Net Long Options - 9/18

Attached are the current statements for the OCC.

-----Original Message-----

From: Pearn, Francis J
Sent: Sunday, September 21, 2008 1:14 PM
To: Tennyson, Peter A; Jones, Craig L; Butryn, Kirk; Blackwell, Alastair; Reilly, Gerard; Stucchio, Anthony
Cc: McInerney, Lily
Subject: FW: Net Long Options - 9/18

Who can get the OCC information and statement for Friday and determine if these contracts are still outstanding?

-----Original Message-----

From: Tim.Stack@barclayscapital.com
[mailto:Tim.Stack@barclayscapital.com]
Sent: Sunday, September 21, 2008 1:12 PM
To: Pearn, Francis J
Cc: McInerney, Lily; Richard.Konefal@barclayscapital.com; Liz.James@barclayscapital.com; alexandra.guest@barclayscapital.com
Subject: RE: Net Long Options - 9/18

This is for the futures options contracts that were liquidated as you say on Thursday and will now be flat.

This does not include the OCC exchange positions..ie the VIX futures and all the equity option positions. We need the OCC statement...

Exhibit
95 B
KDK 8-7-09

-----Original Message-----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]
Sent: Sunday, September 21, 2008 1:05 PM
To: Stack, Tim: Futures (NYK)
Cc: McNerney, Lily
Subject: RE: Net Long Options - 9/18

Tim

I'm getting some information that leads me to think that all the exchange traded option contracts were liquidated by the exchanges on Friday. Here is a spreadsheet that shows \$0 House account balances as of the 19th at a number of exchanges. I am imploring Operations to get us a definitive answer as to whether these contracts have in fact been liquidated and will come back to you immediately upon hearing from them. Thanks. Frank

-----Original Message-----

From: Tim.Stack@barclayscapital.com
[mailto:Tim.Stack@barclayscapital.com]
Sent: Sunday, September 21, 2008 12:05 PM
To: Stephen.King@barclayscapital.com; Pearn, Francis J; McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com
Cc: Shi, Jerry; Liz.James@barclayscapital.com
Subject: RE: Net Long Options - 9/18

Frank

I have just been speaking to Stephen
Can you please call me on this one at 2124121834.

Thanks

Tim

-----Original Message-----

From: King, Stephen: Markets (NYK)
Sent: Sunday, September 21, 2008 11:26 AM
To: 'Pearn, Francis J'; McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)
Subject: RE: Net Long Options - 9/18

Just tried to call.

-----Original Message-----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]
Sent: Sunday, September 21, 2008 11:22 AM
To: King, Stephen: Markets (NYK); McNerney, Lily; Reilly, Gerard; Mincak, Christopher; Yang, Jasen: Markets (NYK)
Cc: Shi, Jerry; Stack, Tim: Futures (NYK)
Subject: Re: Net Long Options - 9/18

Stephen

I spoke with Gerry Reilly this morning and am reaching out to Lily and Chris to get the most recent exchange traded option info. I am at 516

741 4541 if you want to speak. I will give you an update once Lily and I connect.

Frank

----- Original Message -----

From: Stephen.King@barclayscapital.com
<Stephen.King@barclayscapital.com>
To: McInerney, Lily; Reilly, Gerard; Mincak, Christopher;
Jasen.Yang@barclayscapital.com <Jasen.Yang@barclayscapital.com>
Cc: Pearn, Francis J; Shi, Jerry; Tim.Stack@barclayscapital.com
<Tim.Stack@barclayscapital.com>
Sent: Sun Sep 21 11:18:47 2008
Subject: RE: Net Long Options - 9/18

Lily,

What's I'm trying to be sure about is that we have a clear list of all exchange traded positions (options, futures, etc) as of Friday close. Need this today. Very important. Also, I need to know what the net margin is at the relevant clearing house, and whether that reflects the Friday close marks.

What is you number? Either tim or I will call you.

thx

-----Original Message-----

From: McInerney, Lily [mailto:lily.mcinerney@lehman.com]
Sent: Sunday, September 21, 2008 11:10 AM
To: King, Stephen: Markets (NYK); Reilly, Gerard; Mincak, Christopher;
Yang, Jasen: Markets (NYK)
Cc: Pearn, Francis J; Shi, Jerry
Subject: RE: Net Long Options - 9/18

Only equity exchange traded options as of 9/18 were included.

-----Original Message-----

From: Stephen.King@barclayscapital.com
[mailto:Stephen.King@barclayscapital.com]
Sent: Sunday, September 21, 2008 9:12 AM
To: Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry
Subject: RE: Net Long Options - 9/18

Don't forget we only want the exchange traded options, not the etc.

-----Original Message-----

From: Reilly, Gerard [mailto:greilly@lehman.com]
Sent: Sunday, September 21, 2008 9:11 AM
To: Mincak, Christopher; Yang, Jasen: Markets (NYK); King, Stephen:
Markets (NYK)
Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry
Subject: RE: Net Long Options - 9/18

Chris

Does this include all equity exchange traded options?

-----Original Message-----

From: Mincak, Christopher
Sent: Friday, September 19, 2008 5:41 PM
To: 'Jasen.Yang@barclayscapital.com'; Stephen.King@barclayscapital.com
Cc: Peam, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard
Subject: RE: Net Long Options - 9/18

I've included short options, longs/shorts as of yesterday's close, 9/18.

-----Original Message-----

From: Jasen.Yang@barclayscapital.com
[mailto:Jasen.Yang@barclayscapital.com]
Sent: Friday, September 19, 2008 5:23 PM
To: Mincak, Christopher; Stephen.King@barclayscapital.com
Cc: Peam, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard
Subject: RE: Net Long Options - 9/18

is there a short options book as well?

these are current as of yesterday's close?

thanks,

jasen

-----Original Message-----

From: Mincak, Christopher [mailto:christopher.mincak@lehman.com]
Sent: Friday, September 19, 2008 4:45 PM
To: King, Stephen: Markets (NYK); Yang, Jasen: Markets (NYK)
Cc: Peam, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard
Subject: Net Long Options - 9/18

Attached are the options. Awaiting the risk report from Risk.

Chris

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

CMO PAGE 1
CM PAGE 1

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 C
SETTLEMENT TIER ACCOUNT: OCC 00074 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	162,681,324.65
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	162,681,324.65
GOVERNMENT (GS & GE) TOTAL:	344,736,724.57
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22
TOTAL REQUIREMENT:	320,149,775.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	187,268,274.22 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	9,693,978.77	COL
CASH CONVERSION		
CASH GAINED FROM CONVERSION:	0.00	
CASH USED FOR CONVERSION:	0.00	
DEFICIT:	0.00	
NET SETTLEMENT:	9,693,978.77	COL

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	162,681,324.65
USD:	0.00
FOREIGN:	0.00
CASH TOTAL:	162,681,324.65
GOVERNMENT (GS & GE) TOTAL:	344,736,724.57
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ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	187,268,274.22 EXC

ENP0450

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CMO PAGE 2
CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE		
EQUITY CASH FIXED	13,469,519.00	COL
INDEX CASH FIXED	7.56	COL
EQUITY POST TRADE PREMIUM	70,000.00	COL
INDEX POST TRADE PREMIUM	3,237,702.80	PAY
EQUITY TRADE PREMIUM	641,289.99	PAY
	33,445.00	COL
NET PAY/COLLECT	9,693,978.77	COL

ENP0450

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

CMO PAGE 3
CM PAGE 3

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 F
SETTLEMENT TIER ACCOUNT: OCC 00074 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 578,689,010.23
USD:
FOREIGN: 0.00
CASH TOTAL: 578,689,010.23
GOVERNMENT (GS & GE) TOTAL: 332,558,398.49
LETTERS OF CREDIT TOTAL: 500,000.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72
TOTAL REQUIREMENT: 641,926,510.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 269,820,898.72 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 358,905,701.00 COL
CASH CONVERSION
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00
NET SETTLEMENT: 358,905,701.00 COL
=====

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 578,689,010.23
USD:
FOREIGN: 0.00
CASH TOTAL: 578,689,010.23
GOVERNMENT (GS & GE) TOTAL: 332,558,398.49
LETTERS OF CREDIT TOTAL: 500,000.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 911,747,408.72
TOTAL REQUIREMENT: 641,926,510.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 269,820,898.72 EXC

ENP0450

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE	353,810,801.00	COL
INDEX CASH FIXED	480,000.00	COL
STOCK LOAN MARK TO MARKET	4,614,900.00	COL
NET PAY/COLLECT	358,905,701.00	COL

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO
ACTIVITY DATE: 09/22/2008 CYCLE-ID: CMO PAGE 5
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 CM PAGE 5
REPORT-ID: 02000000353000740000109222008

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 M
SETTLEMENT TIER ACCOUNT: OCC 00074 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 255,919,157.59
USD:
FOREIGN: 0.00
CASH TOTAL: 255,919,157.59
GOVERNMENT (GS & GE) TOTAL: 78,415,351.16
LETTERS OF CREDIT TOTAL: 211,550,000.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 545,884,508.75
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 379,138,758.00
EXCESS/DEFICIT: 166,745,750.75 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 3,235,583.00 PAY
CASH CONVERSION
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 3,235,583.00
DEFICIT: 0.00
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 252,683,574.59
USD:
FOREIGN: 0.00
CASH TOTAL: 252,683,574.59
GOVERNMENT (GS & GE) TOTAL: 78,415,351.16
LETTERS OF CREDIT TOTAL: 211,550,000.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 542,648,925.75
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 379,138,758.00
EXCESS/DEFICIT: 163,510,167.75 EXC

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CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

SETTLEMENT TIER ACCOUNT: OCC 00074 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX CASH DIFFERENCE	3,235,583.00	PAY
NET PAY/COLLECT	3,235,583.00	PAY

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CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 M P
SETTLEMENT TIER ACCOUNT: OCC 00074 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	379,138,758.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	379,138,758.00 DEF

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CMO PAGE 8
CM PAGE 8

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

TIER ACCOUNT: OCC 00074 Z X
SETTLEMENT TIER ACCOUNT: OCC 00074 Z X

CLEARING FUND ACCOUNT DETAIL	
COLLATERAL TYPE (ALL IN USD)	
CASH:	
USD:	0.00
CASH TOTAL:	0.00
GOVERNMENT (GS) TOTAL:	171,121,642.25
TOTAL COLLATERAL VALUE (IN USD):	171,121,642.25
TOTAL REQUIREMENT:	170,993,187.75
EXCESS/DEFICIT:	128,454.50 EXC

END OF DATA

ENP0450

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 02000000353000840000109222008

CMO PAGE 9
CM PAGE 1

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 C
SETTLEMENT TIER ACCOUNT: OCC 00084 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	33,108,960.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	33,108,960.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	800,000.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00
TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	33,556,558.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT:	16,180.00 COL
CASH CONVERSION	
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	16,180.00 COL

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	33,108,960.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	33,108,960.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	800,000.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00
TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	33,556,558.00 EXC

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CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
INDEX FUTURES MARK TO MARKET	16,180.00	COL
NET PAY/COLLECT	16,180.00	COL

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*****CONTINUED ON NEXT PAGE*****

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 02000000353000840000109222008

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CM PAGE 3

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 F
SETTLEMENT TIER ACCOUNT: OCC 00084 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 46,406,394.00
USD:
FOREIGN: 0.00
CASH TOTAL: 46,406,394.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 39,350,000.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 85,756,394.00
TOTAL REQUIREMENT: 57,727,824.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 28,028,570.00 EXC

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 9,173,290.00 COL
CASH CONVERSION
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00
NET SETTLEMENT: 9,173,290.00 COL
=====

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 46,406,394.00
USD:
FOREIGN: 0.00
CASH TOTAL: 46,406,394.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 39,350,000.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 85,756,394.00
TOTAL REQUIREMENT: 57,727,824.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 28,028,570.00 EXC

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CM PAGE 4

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
EQUITY FUTURES MARK TO MARKET	798,640.00	COL
INDEX FUTURES MARK TO MARKET	8,374,650.00	COL
NET PAY/COLLECT	9,173,290.00	COL

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO
ACTIVITY DATE: 09/22/2008 CYCLE-ID: CMO PAGE 13
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 CM PAGE 5
REPORT-ID: 020000000353000840000109222008

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 M
SETTLEMENT TIER ACCOUNT: OCC 00084 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD: 0.00
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00
CASH CONVERSION
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00
NET SETTLEMENT: 0.00
=====

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD: 0.00
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00
TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

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CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

SETTLEMENT TIER ACCOUNT: OCC 00084 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00084

TIER ACCOUNT: OCC 00084 M P
SETTLEMENT TIER ACCOUNT: OCC 00084 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

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*****END OF DATA*****

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353002730000109222008

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CM PAGE 1

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 C
SETTLEMENT TIER ACCOUNT: OCC 00273 C

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	4,880,701.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	4,880,701.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	4,880,701.00
TOTAL REQUIREMENT:	770,881.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	4,109,820.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION	0.00
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)	
CASH:	4,880,701.00
USD:	
FOREIGN:	0.00
CASH TOTAL:	4,880,701.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	4,880,701.00
TOTAL REQUIREMENT:	770,881.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	4,109,820.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	
NET PAY/COLLECT:	0.00
CASH CONVERSION	0.00
CASH GAINED FROM CONVERSION:	0.00
CASH USED FOR CONVERSION:	0.00
DEFICIT:	0.00
NET SETTLEMENT:	0.00

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CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

SETTLEMENT TIER ACCOUNT: OCC 00273 C

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO
ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 02000000353002730000109222008
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CM PAGE 3

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 F
SETTLEMENT TIER ACCOUNT: OCC 00273 F

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD: 0.00
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00
CASH CONVERSION: 0.00
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD: 0.00
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273
SETTLEMENT TIER ACCOUNT: OCC 00273 F

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 02000000353002730000109222008

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THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO
ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 02000000353002730000109222008
CMO PAGE 20
CM PAGE 5

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 M
SETTLEMENT TIER ACCOUNT: OCC 00273 M

ACCOUNT SUMMARY PRIOR TO CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD:
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

NET PAY/COLLECT AND CASH CONVERSION ACTIVITY

NET PAY/COLLECT: 0.00
CASH CONVERSION
CASH GAINED FROM CONVERSION: 0.00
CASH USED FOR CONVERSION: 0.00
DEFICIT: 0.00
NET SETTLEMENT: 0.00

ACCOUNT SUMMARY AFTER CASH CONVERSION

COLLATERAL TYPE (ALL IN USD)
CASH: 0.00
USD:
FOREIGN: 0.00
CASH TOTAL: 0.00
GOVERNMENT (GS & GE) TOTAL: 0.00
LETTERS OF CREDIT TOTAL: 0.00
MONEY MARKET FUNDS TOTAL: 0.00
VALUED SECURITIES TOTAL: 0.00

TOTAL COLLATERAL VALUE (IN USD): 0.00
TOTAL REQUIREMENT: 0.00
MARGIN CREDIT: 0.00
ROLLED-UP MARGIN DEFICIT: 0.00
EXCESS/DEFICIT: 0.00

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CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

SETTLEMENT TIER ACCOUNT: OCC 00273 M

PAY/COLLECT TYPE	AMOUNT	PAY/COL
NET PAY/COLLECT	0.00	

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CM PAGE 7

ACTIVITY DATE: 09/22/2008 CYCLE-ID:
SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53
REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION
ACCOUNT SUMMARY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00273

TIER ACCOUNT: OCC 00273 M N
SETTLEMENT TIER ACCOUNT: OCC 00273 M

MARGIN ACCOUNT DETAIL

COLLATERAL TYPE (ALL IN USD)	0.00
GOVERNMENT (GS & GE) TOTAL:	0.00
LETTERS OF CREDIT TOTAL:	0.00
MONEY MARKET FUNDS TOTAL:	0.00
VALUED SECURITIES TOTAL:	0.00
TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:	0.00
MARGIN CREDIT:	0.00
ROLLED-UP MARGIN DEFICIT:	0.00
EXCESS/DEFICIT:	0.00

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END OF DATA

CMO PAGE 1

THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22
REPORT-ID: 0200000035300000000009192008

CMO: LEHMAN BROTHERS INC.

TOTALS BY CURRENCY USD

COLLATERAL TYPE	RECORD QTY	FACE VALUE	QUANTITY	CONTRACT QTY
LETTERS OF CREDIT	7	252,200,000.00		
CASH	6	1,081,685,547.47		
GOVERNMENTS (GS & GE)	15	814,295,000		
MONEY MARKET FUNDS (SHRS)	0		0	
VALUED SECURITIES	0		0	
SPECIFIC DEPOSITS	273		7,733,700	
ESCROW DEPOSITS	20			3,116

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CMO PAGE 2

ACTIVITY DATE: 09/19/2008 CYCLE-ID:
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22
REPORT-ID: 0200000035300000000009192008

THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.

COLLATERAL TYPE: LETTERS OF CREDIT

ASSET MANAGER	LC#	RSTR	ISSUE DATE	EXP DATE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
ANZBUS33XXX	SO4743/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
ANZBUS33XXX	SO4744/8200		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
BNPAUS3NXXX	91903950		08/28/2008	03/01/2009	800,000.00	USD	800,000.00	800,000.00
	CG CM# AT ID							
	OCC 00084 C				800,000.00		800,000.00	800,000.00
BNPAUS3NXXX	91903955		08/28/2008	03/01/2009	251,400,000.00	USD	251,400,000.00	251,400,000.00
	CG CM# AT ID							
	OCC 00074 F				500,000.00		500,000.00	500,000.00
	OCC 00074 M				211,550,000.00		211,550,000.00	211,550,000.00
	OCC 00084 F				39,350,000.00		39,350,000.00	39,350,000.00
BOTKUS33XXX	S015193		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
HYVEUS33XXX	SB237405		09/03/2008	03/01/2009	0.00	USD	0.00	0.00
LOYDUS33NYB	NYSE2008730		09/01/2008	03/01/2009	0.00	USD	0.00	0.00
USD TOTAL					252,200,000.00		252,200,000.00	252,200,000.00
GRAND TOTAL					252,200,000.00		252,200,000.00	252,200,000.00

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CMO PAGE 3
CM PAGE 1

ACTIVITY DATE: 09/19/2008 CYCLE-ID:
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22
REPORT-ID: 020000000353000740000109192008

THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: CASH

AT ID	ASSET MANAGER	SEG CASH	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
C	BOFAUS6SXXX		162,681,324.65	USD	162,681,324.65	162,681,324.65
F	BOFAUS6SXXX		578,689,010.23	USD	578,689,010.23	578,689,010.23
M	BOFAUS6SXXX		255,919,157.59	USD	255,919,157.59	255,919,157.59
USD TOTAL			997,289,492.47		997,289,492.47	997,289,492.47

CM TOTAL 997,289,492.47 997,289,492.47 997,289,492.47

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO
ACTIVITY DATE: 09/19/2008 CYCLE-ID:
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22
REPORT-ID: 02000000353000740000109192008

CMO PAGE 4
CM PAGE 2

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074
COLLATERAL TYPE: GOVERNMENTS (GS & GE)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT TYPE	COUPON RATE	SUB MAT DATE	TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
AT: C ID:										
CHASUS33XXX		912810FD5	GS BOND	3.625	04/15/2028	PR	59,175,000	USD	96,873,025.50	92,029,374.23
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	175,000,000	USD	207,135,250.00	196,778,487.50
CHASUS33XXX		912810FS2	GS BOND	2.000	01/15/2026	PR	55,560,000	USD	58,872,487.20	55,928,862.84
AT: F ID:										
CHASUS33XXX		912810FH6	GS BOND	3.875	04/15/2029	PR	86,585,000	USD	144,880,082.95	137,636,078.80
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	119,445,000	USD	141,378,685.35	134,309,751.08
CHASUS33XXX		912810FR4	GS BOND	2.375	01/15/2025	PR	26,260,000	USD	31,082,123.80	29,528,017.61
CHASUS33XXX		912810PV4	GS BOND	1.750	01/15/2028	PR	34,000,000	USD	32,720,580.00	31,084,551.00
AT: M ID:										
CHASUS33XXX		912810PV4	GS BOND	1.750	01/15/2028	PR	85,770,000	USD	82,542,474.90	78,415,351.16
AT: Z ID: X										
CHASUS33XXX		912795G88	GS BILL		10/02/2008	PR	19,000,000	USD	18,996,200.00	18,901,219.00
CHASUS33XXX		912795H95	GS BILL		12/04/2008	PR	42,000,000	USD	41,869,800.00	41,660,451.00
CHASUS33XXX		912795J28	GS BILL		12/11/2008	PR	41,000,000	USD	40,901,600.00	40,697,092.00
CHASUS33XXX		912795J36	GS BILL		12/18/2008	PR	14,500,000	USD	14,466,650.00	14,394,316.75
CHASUS33XXX		912795J44	GS BILL		12/26/2008	PR	25,000,000	USD	24,897,500.00	24,773,012.50
CHASUS33XXX		912795J93	GS BILL		01/29/2009	PR	28,000,000	USD	27,868,400.00	27,729,058.00
CHASUS33XXX		912795K59	GS BILL		02/26/2009	PR	3,000,000	USD	2,981,400.00	2,966,493.00
GS TOTAL							814,295,000		967,466,259.70	926,832,116.47
GE TOTAL							0		0.00	0.00
USD TOTAL							814,295,000		967,466,259.70	926,832,116.47

CM TOTAL
=====

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: MONEY MARKET FUNDS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC SYMB	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE
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NO DATA

ACTIVITY DATE: 09/19/2008 CYCLE-ID:
SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22
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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: VALUED SECURITIES

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SYMB	SEC	CURN	CLASS	EQ TYPE	QUANTITY	MARKET VALUE
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NO DATA

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC SYMB	SERIES				STRIKE	EXP DATE	SHARE QTY	
							SEC	OPT	C	P	DATE		MARKET	VALUE
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	01/17/2009		17 4/8	01/17/2009	28,100	
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	12/20/2008		22 4/8	12/20/2008	361,085.00	
C		DTCCUS33XXX	2669	G7945J104	STX	USD	STX	C	01/17/2009		25	01/17/2009	50,500	
C		DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C	09/20/2008		10	09/20/2008	648,925.00	
C		DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C	11/22/2008		15	11/22/2008	50,500	
C		DTCCUS33XXX	2669	002896207	ANF	USD	ANF	C	11/22/2008		60	11/22/2008	648,925.00	
C		DTCCUS33XXX	2316	018490102	AGN	USD	AGN	C	09/20/2008		60	09/20/2008	80,000	
C		DTCCUS33XXX	2170	025537101	AEP	USD	AEP	C	01/17/2009		45	01/17/2009	1,035,200.00	
C		DTCCUS33XXX	2669	026874107	AIG	USD	AIG	C	11/22/2008		39	11/22/2008	13,200	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	AMQ	C	10/18/2008		50	10/18/2008	582,120.00	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C	10/18/2008		55	10/18/2008	3,000	
C		DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C	09/20/2008		65	09/20/2008	176,040.00	
C		DTCCUS33XXX	2450	031162100	AMGN	USD	YAA	C	01/17/2009		75	01/17/2009	4,100	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	09/20/2008		65	09/20/2008	156,538.00	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	01/17/2009		70	01/17/2009	34,800	
C		DTCCUS33XXX	2139	032511107	APC	USD	APC	C	01/17/2009		80	01/17/2009	133,980.00	
C		DTCCUS33XXX	2316	037411105	APA	USD	APA	C	01/17/2009		100	01/17/2009	131,934.00	
C		DTCCUS33XXX	2316	037411105	APA	USD	APA	C	01/17/2009		140	01/17/2009	2,200	
													1,493,253.00	
													55,100	
													3,304,347.00	
													102,500	
													6,146,925.00	
													45,000	
													2,600,100.00	
													22,500	
													1,300,050.00	
													10,900	
													629,802.00	
													500	
													60,575.00	
													1,500	
													161,725.00	

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO:
CLEARING MEMBER: LEHMAN BROTHERS INC.
OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	STRIKE	SHARE QTY	
									C	P	F			MARKET	VALUE
C		DTCUS33XXX	2139	037833100	AAPL	USD	APV	C	10/18/2008			190	10/18/2008		1,000
C		DTCUS33XXX	2139	039381104	MT	USD	MT	C	01/17/2009			40	01/17/2009		140,910.00
C		DTCUS33XXX	2139	039381104	MT	USD	MT	C	01/17/2009			60	01/17/2009		9,100
C		DTCUS33XXX	0901	053611109	AVY	USD	AVY	C	09/20/2008			50	09/20/2008		591,500.00
C		DTCUS33XXX	2316	055622104	BP	USD	BP	C	01/17/2009			75	01/17/2009		23,200
C		DTCUS33XXX	2316	060505104	BAC	USD	BAC	C	01/17/2009			40	01/17/2009		1,508,000.00
C		DTCUS33XXX	2139	060505104	BAC	USD	BAC	C	01/17/2009			42 4/8	01/17/2009		15,000
C		DTCUS33XXX	2139	067383109	BCR	USD	BCR	C	01/17/2009			90	01/17/2009		698,250.00
C		DTCUS33XXX	0901	086516101	BBY	USD	BBY	C	09/20/2008			50	09/20/2008		12,600
C		DTCUS33XXX	0992	086516101	BBY	USD	BBY	C	09/20/2008			50	09/20/2008		687,330.00
C		DTCUS33XXX	2170	097023105	BA	USD	8BA 12	C	09/12/2011			80	09/12/2011		21,000
C		DTCUS33XXX	2669	109641100	EAT	USD	EAT	C	01/17/2009			22 4/8	01/17/2009		787,080.00
C		DTCUS33XXX	2669	109641100	EAT	USD	EAT	C	10/18/2008			22 4/8	10/18/2008		22,488.00
C		DTCUS33XXX	2170	125509109	CI	USD	CI	C	01/17/2009			36 5/8	01/17/2009		1,000
C		DTCUS33XXX	2669	125509109	CI	USD	CI	C	10/18/2008			50	10/18/2008		94,980.00
C		DTCUS33XXX	2316	126650100	CVS	USD	CVS	C	09/20/2008			37 4/8	09/20/2008		269,685.00
C		DTCUS33XXX	2316	126650100	CVS	USD	CVS	C	11/22/2008			40	11/22/2008		32,000
C		DTCUS33XXX	2139	134429109	CPB	USD	CPB	C	01/17/2009			45	01/17/2009		1,327,680.00
															1,195,200.00
															20,000
															1,195,200.00
															23,900
															498,076.00
															4,100
															85,444.00
															12,900
															475,365.00
															20,500
															755,425.00
															4,000
															144,440.00
															800
															28,888.00
															1,100
															42,460.00

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN SYMB	SEC CURN SYMB	SERIES			EXP DATE	STRIKE	SHARE QTY	
								OPT	C SER/CTR	P DATE			MARKET	VALUE
C		DTCCUS33XXX	0992	143658300	CCL	USD	CCL		C	10/18/2008	40		300	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	12/20/2008	100		11,928.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	100		1,400	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	115		122,920.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	85		1,000	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		87,800.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	90		400	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		35,120.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		500	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		43,900.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		2,000	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		175,600.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,700	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		149,260.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,400	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		122,920.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		34,900	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		400,303.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		52,800	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		605,616.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		114,600	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,314,462.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,000	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		24,290.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,900	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		46,151.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		33,800	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		697,970.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		4,200	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		86,730.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		1,200	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		24,780.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		31,200	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		644,280.00	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		900	
C		DTCCUS33XXX	2316	166764100	CVX	USD	CVX		C	09/20/2008	95		18,585.00	

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN SYMB	SEC CURN SYMB	SERIES			STRIKE	EXP DATE	SHARE QTY	
								OPT	C SER/CTR	P DATE			MARKET	VALUE
C		DTCCUS33XXX	2316	189054109	CLX	USD	CLX	C	01/17/2009	70	01/17/2009		1,000	
C		DTCCUS33XXX	2316	191216100	KO	USD	KO	C	01/17/2009	60	01/17/2009		62,820.00	
C		DTCCUS33XXX	2316	192446102	CTSH	USD	UPU	C	09/20/2008	32 4/8	09/20/2008		52,720.00	
C		DTCCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C	01/17/2009	22 4/8	01/17/2009		138,164.00	
C		DTCCUS33XXX	2669	20030N101	CMCSA	USD	CCQ	C	04/18/2009	25	04/18/2009		92,900	
C		DTCCUS33XXX	2669	20825C104	COP	USD	YRO	C	01/16/2010	110	01/16/2010		1,923,959.00	
C		DTCCUS33XXX	2316	20825C104	COP	USD	COP	C	11/22/2008	90	11/22/2008		40,800	
C		DTCCUS33XXX	2316	20825C104	COP	USD	COP	C	09/20/2008	90	09/20/2008		844,968.00	
C		DTCCUS33XXX	2316	20825C104	COP	USD	COP	C	09/20/2008	95	09/20/2008		23,000	
C		DTCCUS33XXX	2316	210371100	CEG	USD	CEG	C	09/20/2008	70	09/20/2008		1,801,130.00	
C		DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C	09/20/2008	15	09/20/2008		400	
C		DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C	09/20/2008	17 4/8	09/20/2008		31,324.00	
C		DTCCUS33XXX	2316	219350105	GLW	USD	GLW	C	02/21/2009	20	02/21/2009		2,100	
C		DTCCUS33XXX	2316	244199105	DE	USD	DE	C	09/20/2008	70	09/20/2008		164,451.00	
C		DTCCUS33XXX	0997	244199105	DE	USD	DE	C	09/20/2008	80	09/20/2008		117,465.00	
C		DTCCUS33XXX	2669	24702R101	DELL	USD	DLY	C	01/17/2009	20	01/17/2009		1,000	
C		DTCCUS33XXX	2803	253651103	DBD	USD	DBD	C	09/20/2008	40	09/20/2008		25,760.00	
C		DTCCUS33XXX	2669	256746108	DLTR	USD	DQO	C	11/22/2008	35	11/22/2008		25,750	

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC CURN SYMB	OPT SYMB	SERIES			EXP DATE	SHARE QTY	
								C	SER/CTR P DATE	STRIKE		MARKET VALUE	MARKET VALUE
C		DTCCUS33XXX	2139	263534109	DD	USD	DD	C	10/18/2008	45	10/18/2008	10,000	10,000
C		DTCCUS33XXX	2316	294549100	EQT	USD	EQT	C	09/20/2008	60	09/20/2008	480,400.00	480,400.00
C		DTCCUS33XXX	2316	294549100	EQT	USD	EQT	C	09/20/2008	65	09/20/2008	16,000	16,000
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	10/18/2008	100	10/18/2008	687,520.00	687,520.00
C		DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C	01/17/2009	100	01/17/2009	300	300
C		DTCCUS33XXX	2139	30231G102	XOM	USD	WKO	C	01/16/2010	100	01/16/2010	12,891.00	12,891.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	75	01/17/2009	6,800	6,800
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	541,348.00	541,348.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	09/20/2008	80	09/20/2008	41,100	41,100
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	3,271,971.00	3,271,971.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	7,900	7,900
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	628,919.00	628,919.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	16,600	16,600
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	80	01/17/2009	1,321,526.00	1,321,526.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	09/20/2008	80	09/20/2008	2,800	2,800
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	222,908.00	222,908.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	47,766.00	47,766.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	10/18/2008	90	10/18/2008	5,500	5,500
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	437,855.00	437,855.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	1,200	1,200
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	95,532.00	95,532.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	12,500	12,500
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	90	01/17/2009	995,125.00	995,125.00
C		DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009	500	500
C		DTCCUS33XXX	2170	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009	39,805.00	39,805.00
C		DTCCUS33XXX	2170	30231G102	XOM	USD	XOM	C	01/17/2009	95	01/17/2009	2,000	2,000
C		DTCCUS33XXX	2316	302571104	FPL	USD	FPL	C	09/20/2008	60	09/20/2008	159,220.00	159,220.00
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	14	10/18/2008	3,000	3,000
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008	167,910.00	167,910.00
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008	37,300	37,300
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008	20,515.00	20,515.00
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008	55,600	55,600
C		DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C	10/18/2008	15	10/18/2008	30,580.00	30,580.00

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ACTIVITY DATE: 09/19/2008 CYCLE-ID:
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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			STRIKE	EXP DATE	SHARE QTY	
									C	F	P			MARKET	VALUE
C		DTCUS33XXX	2669	313586109	FNM	USD	FNM	C	09/20/2008			28	09/20/2008	37,400	
C		DTCUS33XXX	2669	313586109	FNM	USD	FNM	C	12/20/2008			28	12/20/2008	25,806.00	
C		DTCUS33XXX	2669	31428X106	FDX	USD	FDX	C	10/18/2008			85	10/18/2008	34,400	
C		DTCUS33XXX	2319	31428X106	FDX	USD	FDX	C	10/18/2008			85	10/18/2008	23,736.00	
C		DTCUS33XXX	2669	31428X106	FDX	USD	FDX	C	01/17/2009			90	01/17/2009	11,300	
C		DTCUS33XXX	2316	354613101	BEN	USD	BEH	C	01/17/2009			130	01/17/2009	1,017,904.00	
C		DTCUS33XXX	2316	35671D857	FCX	USD	FCX	C	09/20/2008			100	09/20/2008	2,600	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	12/20/2008			32	12/20/2008	234,208.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			32	01/17/2009	10,200	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			35	09/20/2008	918,816.00	
C		DTCUS33XXX	2139	369604103	GE	USD	GE	C	01/17/2009			37	01/17/2009	64,800.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			37	09/20/2008	58,816.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			37	01/17/2009	12,900	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			39	09/20/2008	343,398.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			40	01/17/2009	4,000	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			40	09/20/2008	106,480.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			42	01/17/2009	79,860.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			42	09/20/2008	3,000	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			42	01/17/2009	13,200	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			39	09/20/2008	351,384.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			40	01/17/2009	1,000	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	09/20/2008			40	09/20/2008	26,620.00	
C		DTCUS33XXX	2316	369604103	GE	USD	GE	C	01/17/2009			42	01/17/2009	26,620.00	
C		DTCUS33XXX	2316	37733W105	GSK	USD	GSK	C	11/22/2008			52	11/22/2008	2,400	
C		DTCUS33XXX	2316	38141G104	GS	USD	GPY	C	09/20/2008			180	09/20/2008	63,888.00	
C		DTCUS33XXX	2669	38141G104	GS	USD	GPY	C	01/17/2009			200	01/17/2009	8,000	

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

ACTIVITY DATE: 09/19/2008 CYCLE-ID:
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CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	SHARE QTY	
									C	P	DATE		STRIKE	MARKET VALUE
C		DTCCUS33XXX	2669	38141G104	GS	USD	GPY	C	04/18/2009		200	04/18/2009		4,300
C		DTCCUS33XXX	2669	38141G104	GS	USD	GPY	C	10/18/2008		200	10/18/2008		558,140.00
C		DTCCUS33XXX	2316	38259P508	GOOG	USD	GOP	C	09/20/2008		550	09/20/2008		8,300
C		DTCCUS33XXX	0901	416515104	HIG	USD	HIG	C	09/20/2008		65	09/20/2008		1,077,340.00
C		DTCCUS33XXX	2316	428236103	HPQ	USD	HPQ	C	11/22/2008		50	11/22/2008		400
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	01/17/2009		20	01/17/2009		179,660.00
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	12/20/2008		22 4/8	12/20/2008		41,300
C		DTCCUS33XXX	2316	436440101	HOLX	USD	QHX	C	01/17/2009		30	01/17/2009		2,608,095.00
C		DTCCUS33XXX	2669	437076102	HD	USD	HD	C	11/22/2008		27 4/8	11/22/2008		2,000
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	09/20/2008		27 4/8	09/20/2008		96,520.00
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	11/22/2008		30	11/22/2008		3,300
C		DTCCUS33XXX	2316	437076102	HD	USD	HD	C	01/17/2009		32 4/8	01/17/2009		64,878.00
C		DTCCUS33XXX	2316	437076102	HD	USD	WHD	C	01/16/2010		35	01/16/2010		1,000
C		DTCCUS33XXX	2316	438128308	HMC	USD	HMC	C	10/18/2008		35	10/18/2008		27,370.00
C		DTCCUS33XXX	2316	438516106	HON	USD	HON	C	09/20/2008		65	09/20/2008		1,800
C		DTCCUS33XXX	2316	458140100	INTC	USD	INQ	C	10/18/2008		25	10/18/2008		58,590.00
C		DTCCUS33XXX	2139	458140100	INTC	USD	INQ	C	01/17/2009		30	01/17/2009		6,500
C		DTCCUS33XXX	2316	458140100	INTC	USD	WNL	C	01/16/2010		30	01/16/2010		294,580.00
														3,000
														57,690.00
														1,300
														24,999.00
														2,000
														38,460.00

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ACTIVITY DATE: 09/19/2008 CYCLE-ID:
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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR	SERIES				SEC SYMB	SEC CURN	SYMB	OPT	C SER/CTR P DATE	STRIKE	EXP DATE	SHARE QTY	MARKET VALUE
						IBM	USD	IBM	C									
C		DTCCUS33XXX	2139	459200101		IBM	USD	IBM	C	01/17/2009	115					01/17/2009	1,000	118,850.00
C		DTCCUS33XXX	2316	459200101		IBM	USD	IBM	C	10/18/2008	140					10/18/2008	1,200	142,620.00
C		DTCCUS33XXX	2669	460146103		IP	USD	IP	C	10/18/2008	32	4/8				10/18/2008	16,100	465,612.00
C		DTCCUS33XXX	2803	46428R107		GSG	USD	GSG	C	09/20/2008	63					09/20/2008	80,000	4,360,000.00
C		DTCCUS33XXX	2316	464286400		EWZ	USD	EWZ	C	09/20/2008	100					09/20/2008	400	25,320.00
C		DTCCUS33XXX	2316	464287168		DVY	USD	DVY	C	09/20/2008	70					09/20/2008	500	30,500.00
C		DTCCUS33XXX	2316	464287234		EEM	USD	EGH	C	09/20/2008	150					09/20/2008	29,100	1,119,477.00
C		DTCCUS33XXX	2316	464287556		IBB	USD	IBB	C	09/20/2008	85					09/20/2008	100	8,400.00
C		DTCCUS33XXX	2669	464287564		ICF	USD	ICV	C	11/22/2008	74					11/22/2008	300	24,990.03
C		DTCCUS33XXX	2669	464287564		ICF	USD	ICV	C	11/22/2008	90					11/22/2008	6,100	508,130.62
C		DTCCUS33XXX	2316	46625H100		JPM	USD	JPM	C	09/20/2008	40					09/20/2008	4,000	188,200.00
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	C	12/20/2008	40					12/20/2008	38,200	1,797,310.00
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	C	12/20/2008	42	4/8				12/20/2008	21,800	1,025,690.00
C		DTCCUS33XXX	0901	46625H100		JPM	USD	JPM	C	10/18/2008	45					10/18/2008	578,715.00	1,058,625.00
C		DTCCUS33XXX	2669	46625H100		JPM	USD	JPM	C	12/20/2008	47	4/8				12/20/2008	22,500	69,990.00
C		DTCCUS33XXX	2139	478160104		JNJ	USD	JNJ	C	01/17/2009	70					01/17/2009	40,700	2,848,593.00
C		DTCCUS33XXX	2139	478160104		JNJ	USD	JNJ	C	01/17/2009	75					01/17/2009	4,000	77,760.00
C		DTCCUS33XXX	2316	48242W106		KBR	USD	KBR	C	09/20/2008	25					09/20/2008		

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ACTIVITY DATE: 09/19/2008 CYCLE-ID:
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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	STRIKE	SHARE QTY	MARKET VALUE
									C	P	DATE				
C		DTCCUS33XXX	0997	485170302	KSU	USD	KSU	C	09/20/2008		60	09/20/2008			200,000
C		DTCCUS33XXX	2669	500255104	KSS	USD	KSS	C	10/18/2008		50	10/18/2008			10,234,000.00
C		DTCCUS33XXX	2669	500255104	KSS	USD	KSS	C	01/17/2009		50	01/17/2009			54,800
C		DTCCUS33XXX	2803	524908100	LEHMQ	USD	NJS	C	10/18/2008		12	4/8	10/18/2008		2,738,904.00
C		DTCCUS33XXX	2803	524908100	LEHMQ	USD	NJS	C	01/17/2009		12	4/8	01/17/2009		56,600
C		DTCCUS33XXX	2669	524908100	LEHMQ	USD	LYH	C	09/20/2008		21	09/20/2008			2,828,868.00
C		DTCCUS33XXX	2669	524908100	LEHMQ	USD	LYH	C	01/17/2009		27	01/17/2009			500,000
C		DTCCUS33XXX	2669	532457108	LLY	USD	LLY	C	10/18/2008		50	10/18/2008			107,550.00
C		DTCCUS33XXX	2316	539830109	LMT	USD	LMT	C	09/20/2008		120	09/20/2008			500,000
C		DTCCUS33XXX	2669	548661107	LOW	USD	LOW	C	01/17/2009		27	4/8	01/17/2009		107,550.00
C		DTCCUS33XXX	2316	55616P104	M	USD	M	C	01/17/2009		25	01/17/2009			47,600
C		DTCCUS33XXX	2669	565849106	MRO	USD	MRO	C	10/18/2008		55	10/18/2008			10,238.76
C		DTCCUS33XXX	2316	565849106	MRO	USD	MRO	C	01/17/2009		55	01/17/2009			31,700
C		DTCCUS33XXX	2316	576206106	MEE	USD	MEE	C	09/20/2008		70	09/20/2008			6,818.67
C		DTCCUS33XXX	2316	579064106	MFE	USD	MFE	C	09/20/2008		40	09/20/2008			835,751.00
C		DTCCUS33XXX	0901	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008			22,176.00
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	10/18/2008		29	10/18/2008			92,200
C		DTCCUS33XXX	2316	594918104	MSFT	USD	MSQ	C	01/17/2009		30	01/17/2009			2,353,866.00
															3,400
															67,864.00
															18,300
															793,122.00
															1,200
															52,008.00
															100
															4,249.00
															40,100
															1,496,131.00
															65,000
															1,635,400.00
															1,000
															25,160.00
															500
															12,580.00

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THE OPTIONS CLEARING CORPORATION
COLLATERAL INVENTORY BY CMO

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CMO: LEHMAN BROTHERS INC.
CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: SPECIFIC DEPOSITS

AT	ID	ASSET MANAGER	PLGR ACCT	CUSIP	RSTR SYMB	SEC SYMB	SEC CURN	OPT SYMB	SERIES			EXP DATE	SHARE QTY	MARKET VALUE
									C	P	DATE			
C		DTCUS33XXX	2139	594918104		MSFT	USD	MSQ	C	01/17/2009	40	01/17/2009	9,000	
C		DTCUS33XXX	2669	595112103		MU	USD	MU	C	01/17/2009	5	01/17/2009	226,440.00	
C		DTCUS33XXX	2316	61166W101		MON	USD	MFP	C	01/17/2009	140	01/17/2009	105,800	
C		DTCUS33XXX	2316	617446448		MS	USD	MS	C	09/20/2008	43	09/20/2008	512,072.00	
C		DTCUS33XXX	2669	617446448		MS	USD	MFZ	C	01/17/2009	50	01/17/2009	14,100	
C		DTCUS33XXX	2139	635405103		NCC	USD	NCC	C	01/17/2009	20	01/17/2009	1,669,581.00	
C		DTCUS33XXX	2316	635405103		NCC	USD	NCC	C	09/20/2008	5	09/20/2008	4,600	
C		DTCUS33XXX	2450	651290108		NFX	USD	NFX	C	09/20/2008	65	09/20/2008	125,166.00	
C		DTCUS33XXX	2669	654902204		NOK	USD	NOK	C	10/18/2008	30	10/18/2008	27,400	
C		DTCUS33XXX	2450	655664100		JWN	USD	JWN	C	01/17/2009	40	01/17/2009	745,554.00	
C		DTCUS33XXX	2669	655844108		NSC	USD	NSC	C	09/20/2008	60	09/20/2008	3,000	
C		DTCUS33XXX	2669	655844108		NSC	USD	NSC	C	12/20/2008	70	12/20/2008	16,830.00	
C		DTCUS33XXX	2316	665859104		NTRS	USD	NRQ	C	10/18/2008	85	10/18/2008	100,000	
C		DTCUS33XXX	2146	667280408		NWA	USD	NWA	C	09/20/2008	10	09/20/2008	561,000.00	
C		DTCUS33XXX	2146	667280408		NWA	USD	NWA	C	09/20/2008	12	4/8	91,300	
C		DTCUS33XXX	2316	674599105		OXY	USD	OXY	C	09/20/2008	80	09/20/2008	3,704,041.00	
C		DTCUS33XXX	2316	68389X105		ORCL	USD	ORQ	C	09/20/2008	22	4/8	35,900	
C		DTCUS33XXX	2316	704549104		BTU	USD	BTU	C	01/17/2009	65	01/17/2009	95,000	
													3,223,350.00	
													767,183.00	
													10,000	
													703,600.00	
													11,900	
													837,284.00	
													600	
													45,930.00	
													35,000	
													403,550.00	
													35,000	
													403,550.00	
													2,000	
													161,000.00	
													7,000	
													140,490.00	
													31,800	
													1,821,822.00	

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